Summary of changes on “Risk Management Data Set Document”

Update on Risk Management Data Set Document version 1.1

Remark: All changes from version 1.0 to version 1.1 are in blue font.

| Data Set Summary | | |
| --- | --- | --- |
| Version Number | Page No. | Summary of Changes |
| V 1.1 | 6 | Data Set  Change message  From “1. Financial Target”  To “1. Committed Credit Line” |
| 6 | Data Set  Change message  From “1. Committed Credit Line”  To “1. Financial Target” |
| 6 | Add new Subject Area   1. Subject Area: Market Risk |
| 6 | Add new Data Set   1. Data Set: Value at Risk 2. Data Set: Greek 3. Data Set: IR PV01 4. Data Set: Credit Valuation Adjustment |

| Data Set: Data Elements | | | | |
| --- | --- | --- | --- | --- |
| Version Number | Page No. | Summary of Changes | | |
| Data Set Name | Data Element | Summary of Changes |
| V 1.1 | 8 | CCL | Remark | Add new Data Element  Remark |
| 10 | RLT | Data Set Date | Duplicated Record  Remove “Y” |
| 10 | RLT | Organization Id | Duplicated Record  Remove “Y” |
| 10 | RLT | Indicator | Duplicated Record  Remove “Y” |
| 10 | RLT | Level of Limit & Trigger | Duplicated Record  Remove “Y” |
| 11 | RLT | Remark | Add new Data Element  Remark |
| 12 | FTG | FI Reporting Group | No.  Change No.  From “No.: 4”, “Data Element: FI Reporting Group”  To “No.: 3”, “Data Element: FI Reporting Group” |
| V 1.1 | 12 | FTG | - | Data Element  Change repeating group  From “No.: 3”, “Group: 1”, “Repeating group name: Reporting Group Detail”  To “No.: 4”, “Group: 1”, “Repeating group name: Target Details” |
| 14 | - | - | Add new Subject Area   1. Subject Area: Market Risk |
| 14-16 | VAR | - | Add new Data Set   1. Data Set: Value at Risk |
| 17-18 | GRK | - | Add new Data Set   1. Data Set: Greek |
| 19-20 | IRP | - | Add new Data Set   1. Data Set: IR PV01 |
| 21 | CVA | - | Add new Data Set   1. Data Set: Credit Valuation Adjustment |